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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2018 TO 25/04/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	2025	03/05/2018	133.21	Call	Bond Future	885.2400	0.8852	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	95.0400	0.0950	100.000	0	0	0
2018/04/25	2025	03/05/2018			Bond Future	134.0952	134.0952	133.1050	133.1050	(0.738)	0.0000	0.0000	941
2018/04/25	2025	03/05/2018	133.22	Call	Bond Future	875.2400	0.8752	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	115.0400	0.1150	100.000	0	0	0
2018/04/25	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	105.0400	0.1050	100.000	0	0	0
2018/04/25	2025	03/05/2018	133.20	Call	Bond Future	895.2400	0.8952	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2025	02/08/2018			Bond Future	135.1653	135.1653	134.1561	134.1561	(0.747)	0.0000	0.0000	685
2018/04/25	2025	02/08/2018	136.65	Put	Bond Future	1,484.7300	1.4847	2,493.8800	2.4939	67.969	0	0	0
2018/04/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2025	02/08/2018	136.67	Put	Bond Future	1,504.7300	1.5047	2,513.8800	2.5139	67.065	0	0	0
2018/04/25	2025	02/08/2018	136.66	Put	Bond Future	1,494.7300	1.4947	2,503.8800	2.5039	67.514	0	0	0
2018/04/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2025	01/11/2018			Bond Future	137.6470	137.6470	136.6190	136.6190	(0.747)	0.0000	0.0000	0
2018/04/25	2025	07/02/2019			Bond Future	139.0049	139.0049	137.9574	137.9574	(0.754)	0.0000	0.0000	0
2018/04/25	2029	03/05/2018			Bond Future	100.2923	100.2923	100.5950	100.5950	0.302	0.0000	0.0000	0
2018/04/25	2029	02/08/2018			Bond Future	102.1243	102.1243	102.4318	102.4318	0.301	0.0000	0.0000	1,370
2018/04/25	2029	01/11/2018			Bond Future	102.9497	102.9497	103.2626	103.2626	0.304	0.0000	0.0000	0
2018/04/25	2029	07/02/2019			Bond Future	105.0226	105.0226	105.3429	105.3429	0.305	0.0000	0.0000	0
2018/04/25	2030	03/05/2018	9.51	Call	Bond Future	6,025.5300	6.0255	5,574.1600	5.5742	(7.491)	0	0	0
2018/04/25	2030	03/05/2018			Bond Future	8.6194	97.6065	8.6835	97.1551	0.743	0.0000	0.0000	78,012
2018/04/25	2030	03/05/2018	9.49	Call	Bond Future	5,895.9600	5.8960	5,444.6000	5.4446	(7.655)	0	0	0
2018/04/25	2030	03/05/2018	9.49	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	2030	03/05/2018	9.51	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	2030	03/05/2018	9.50	Call	Bond Future	5,960.7800	5.9608	5,509.4100	5.5094	(7.572)	0	0	0
2018/04/25	2030	03/05/2018	9.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	2030	02/08/2018	9.46	Put	Bond Future	403.6000	0.4036	461.1200	0.4611	14.252	0	0	0
2018/04/25	2030	02/08/2018	8.51	Call	Bond Future	1,356.7900	1.3568	1,157.7600	1.1578	(14.669)	0	0	7,850
2018/04/25	2030	02/08/2018	8.91	Call	Bond Future	2,884.9300	2.8849	2,574.1200	2.5741	(10.774)	0	0	7,850
2018/04/25	2030	02/08/2018			Bond Future	8.6677	95.3535	8.7342	94.8934	0.766	0.0000	0.0000	31,385
2018/04/25	2030	02/08/2018	9.46	Call	Bond Future	5,701.1100	5.7011	5,298.5100	5.2985	(7.062)	0	0	0
2018/04/25	2030	02/08/2018	8.51	Put	Bond Future	2,461.4300	2.4614	2,722.5200	2.7225	10.607	0	0	0
2018/04/25	2030	02/08/2018	9.47	Call	Bond Future	5,756.9200	5.7569	5,353.2000	5.3532	(7.013)	0	0	0
2018/04/25	2030	02/08/2018	9.45	Put	Bond Future	412.2500	0.4123	470.7800	0.4708	14.198	0	0	0
2018/04/25	2030	02/08/2018	8.91	Put	Bond Future	1,221.3200	1.2213	1,370.6300	1.3706	12.225	0	0	0
2018/04/25	2030	02/08/2018	9.50	Call	Bond Future	5,924.8400	5.9248	5,518.1100	5.5181	(6.865)	0	0	0
2018/04/25	2030	02/08/2018	9.47	Put	Bond Future	395.1200	0.3951	451.5200	0.4515	14.274	0	0	0
2018/04/25	2030	02/08/2018	9.45	Call	Bond Future	5,645.4200	5.6454	5,243.8300	5.2438	(7.114)	0	0	0
2018/04/25	2030	02/08/2018	9.50	Put	Bond Future	370.5500	0.3705	423.9400	0.4239	14.408	0	0	7,850

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2018/04/25	2030	01/11/2018	8.60	Call	Bond Future	2,324.1500	2.3241	2,101.0900	2.1011	(9.597)	0	0	0
2018/04/25	2030	01/11/2018	8.58	Put	Bond Future	3,152.0100	3.1520	3,401.9600	3.4020	7.930	0	0	0
2018/04/25	2030	01/11/2018			Bond Future	8.7101	97.0852	8.7787	96.6175	0.788	0.0000	0.0000	0
2018/04/25	2030	01/11/2018	8.60	Put	Bond Future	3,080.8900	3.0809	3,325.5400	3.3255	7.941	0	0	0
2018/04/25	2030	01/11/2018	8.58	Call	Bond Future	2,256.9200	2.2569	2,039.1600	2.0392	(9.649)	0	0	0
2018/04/25	2030	01/11/2018	8.59	Put	Bond Future	3,116.2900	3.1163	3,363.7200	3.3637	7.940	0	0	0
2018/04/25	2030	01/11/2018	8.59	Call	Bond Future	2,290.4100	2.2904	2,070.1300	2.0701	(9.617)	0	0	0
2018/04/25	2030	07/02/2019	8.62	Call	Bond Future	3,036.0500	3.0361	2,746.1200	2.7461	(9.550)	0	0	0
2018/04/25	2030	07/02/2019			Bond Future	8.7564	94.9962	8.8277	94.5194	0.814	0.0000	0.0000	0
2018/04/25	2030	07/02/2019	8.62	Put	Bond Future	3,957.7900	3.9578	4,144.7300	4.1447	4.723	0	0	0
2018/04/25	2030	07/02/2019	8.63	Call	Bond Future	3,068.7400	3.0687	2,777.2500	2.7773	(9.499)	0	0	0
2018/04/25	2030	07/02/2019	8.63	Put	Bond Future	3,922.5200	3.9225	4,107.9000	4.1079	4.726	0	0	0
2018/04/25	2030	07/02/2019	8.64	Call	Bond Future	3,101.9600	3.1020	2,808.9000	2.8089	(9.448)	0	0	0
2018/04/25	2030	07/02/2019	8.64	Put	Bond Future	3,887.8300	3.8878	4,071.6400	4.0716	4.728	0	0	0
2018/04/25	2032	03/05/2018	9.71	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	2032	03/05/2018	9.70	Call	Bond Future	6,586.1800	6.5862	6,095.3300	6.0953	(7.453)	0	0	0
2018/04/25	2032	03/05/2018			Bond Future	8.7992	96.4865	8.8633	95.9956	0.728	0.0000	0.0000	59,934
2018/04/25	2032	03/05/2018	9.71	Call	Bond Future	6,655.6400	6.6556	6,164.7800	6.1648	(7.375)	0	0	0
2018/04/25	2032	03/05/2018	9.70	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	2032	03/05/2018	9.72	Call	Bond Future	6,725.0300	6.7250	6,234.1700	6.2342	(7.299)	0	0	0
2018/04/25	2032	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	2032	02/08/2018	9.67	Call	Bond Future	6,418.9800	6.4190	5,987.7500	5.9877	(6.718)	0	0	0
2018/04/25	2032	02/08/2018	9.66	Put	Bond Future	460.8900	0.4609	529.5400	0.5295	14.895	0	0	0
2018/04/25	2032	02/08/2018			Bond Future	8.8460	98.2191	8.9123	97.7187	0.749	0.0000	0.0000	19,331
2018/04/25	2032	02/08/2018	9.68	Call	Bond Future	6,477.3400	6.4773	6,046.6000	6.0466	(6.650)	0	0	0
2018/04/25	2032	02/08/2018	9.68	Put	Bond Future	439.0700	0.4391	508.7200	0.5087	15.863	0	0	0
2018/04/25	2032	02/08/2018	9.67	Put	Bond Future	449.8700	0.4499	519.0300	0.5190	15.373	0	0	0
2018/04/25	2032	02/08/2018	9.66	Call	Bond Future	6,360.7600	6.3608	5,929.0200	5.9290	(6.788)	0	0	0
2018/04/25	2032	01/11/2018	8.77	Put	Bond Future	3,473.1800	3.4732	3,733.5800	3.7336	7.497	0	0	0
2018/04/25	2032	01/11/2018			Bond Future	8.8930	95.8474	8.9613	95.3388	0.768	0.0000	0.0000	0
2018/04/25	2032	01/11/2018	8.76	Call	Bond Future	2,511.4600	2.5115	2,266.6600	2.2667	(9.747)	0	0	0
2018/04/25	2032	01/11/2018	8.76	Put	Bond Future	3,512.2500	3.5123	3,776.1200	3.7761	7.513	0	0	0
2018/04/25	2032	01/11/2018	8.77	Call	Bond Future	2,548.1600	2.5482	2,299.8900	2.2999	(9.743)	0	0	0
2018/04/25	2032	01/11/2018	8.75	Call	Bond Future	2,475.3000	2.4753	2,233.4400	2.2334	(9.771)	0	0	0
2018/04/25	2032	01/11/2018	8.75	Put	Bond Future	3,551.9400	3.5519	3,818.7500	3.8188	7.512	0	0	0
2018/04/25	2032	07/02/2019	8.81	Call	Bond Future	3,410.1500	3.4101	3,091.7100	3.0917	(9.338)	0	0	0
2018/04/25	2032	07/02/2019	8.80	Put	Bond Future	4,440.1000	4.4401	4,642.9600	4.6430	4.569	0	0	0
2018/04/25	2032	07/02/2019			Bond Future	8.9439	97.7435	9.0147	97.2249	0.791	0.0000	0.0000	0
2018/04/25	2032	07/02/2019	8.82	Call	Bond Future	3,446.8800	3.4469	3,126.0700	3.1261	(9.307)	0	0	0
2018/04/25	2032	07/02/2019	8.82	Put	Bond Future	4,364.4700	4.3645	4,562.2500	4.5623	4.532	0	0	0
2018/04/25	2032	07/02/2019	8.81	Put	Bond Future	4,402.3200	4.4023	4,602.4700	4.6025	4.546	0	0	0
2018/04/25	2032	07/02/2019	8.80	Call	Bond Future	3,373.2700	3.3733	3,057.5400	3.0575	(9.360)	0	0	0
2018/04/25	2033	03/05/2018	107.71	Put	Bond Future	2,926.5300	2.9265	2,583.7600	2.5838	(11.713)	0	0	0
2018/04/25	2033	03/05/2018			Bond Future	104.7835	104.7835	105.1262	105.1262	0.327	0.0000	0.0000	6,055
2018/04/25	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	03/05/2018	107.70	Put	Bond Future	2,916.5300	2.9165	2,573.7600	2.5738	(11.753)	0	0	0

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2018/04/25	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	03/05/2018	107.69	Put	Bond Future	2,906.5300	2.9065	2,563.7600	2.5638	(11.793)	0	0	0
2018/04/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	02/08/2018			Bond Future	106.6975	106.6975	107.0460	107.0460	0.327	0.0000	0.0000	1,515
2018/04/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	02/08/2018	109.92	Put	Bond Future	3,222.5300	3.2225	2,874.0200	2.8740	(10.815)	0	0	0
2018/04/25	2033	02/08/2018	109.94	Put	Bond Future	3,242.5300	3.2425	2,894.0200	2.8940	(10.748)	0	0	0
2018/04/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2033	02/08/2018	109.93	Put	Bond Future	3,232.5300	3.2325	2,884.0200	2.8840	(10.781)	0	0	0
2018/04/25	2033	01/11/2018			Bond Future	107.5353	107.5353	107.8899	107.8899	0.330	0.0000	0.0000	0
2018/04/25	2033	07/02/2019			Bond Future	109.7006	109.7006	110.0632	110.0632	0.331	0.0000	0.0000	0
2018/04/25	2037	03/05/2018	9.99	Call	Bond Future	7,685.3100	7.6853	7,221.7400	7.2217	(6.032)	0	0	0
2018/04/25	2037	03/05/2018	9.97	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	2037	03/05/2018			Bond Future	9.0396	97.4242	9.0936	96.9606	0.597	0.0000	0.0000	40,864
2018/04/25	2037	03/05/2018	9.99	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	2037	03/05/2018	9.97	Call	Bond Future	7,533.5900	7.5336	7,070.0100	7.0700	(6.154)	0	0	0
2018/04/25	2037	03/05/2018	9.98	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	2037	03/05/2018	9.98	Call	Bond Future	7,609.5100	7.6095	7,145.9300	7.1459	(6.092)	0	0	0
2018/04/25	2037	02/08/2018	9.96	Put	Bond Future	511.9200	0.5119	563.1900	0.5632	10.015	0	0	0
2018/04/25	2037	02/08/2018	9.95	Call	Bond Future	7,434.4800	7.4345	7,012.0900	7.0121	(5.682)	0	0	0
2018/04/25	2037	02/08/2018			Bond Future	9.0906	94.9176	9.1463	94.4450	0.613	0.0000	0.0000	31,846
2018/04/25	2037	02/08/2018	9.96	Call	Bond Future	7,498.2800	7.4983	7,076.9400	7.0769	(5.619)	0	0	0
2018/04/25	2037	02/08/2018	9.95	Put	Bond Future	523.9200	0.5239	574.1400	0.5741	9.585	0	0	0
2018/04/25	2037	02/08/2018	9.97	Call	Bond Future	7,562.2100	7.5622	7,142.0100	7.1420	(5.557)	0	0	0
2018/04/25	2037	02/08/2018	9.97	Put	Bond Future	500.1500	0.5002	552.5600	0.5526	10.479	0	0	0
2018/04/25	2037	01/11/2018	9.03	Call	Bond Future	3,098.7100	3.0987	2,827.9900	2.8280	(8.737)	0	0	0
2018/04/25	2037	01/11/2018			Bond Future	9.1363	96.6414	9.1935	96.1610	0.626	0.0000	0.0000	0
2018/04/25	2037	01/11/2018	9.01	Call	Bond Future	3,014.9000	3.0149	2,750.5500	2.7506	(8.768)	0	0	0
2018/04/25	2037	01/11/2018	9.01	Put	Bond Future	4,088.3100	4.0883	4,304.3500	4.3044	5.284	0	0	0
2018/04/25	2037	01/11/2018	9.03	Put	Bond Future	4,000.9200	4.0009	4,210.5900	4.2106	5.241	0	0	0
2018/04/25	2037	01/11/2018	9.02	Call	Bond Future	3,056.6700	3.0567	2,788.9900	2.7890	(8.757)	0	0	0
2018/04/25	2037	01/11/2018	9.02	Put	Bond Future	4,044.4200	4.0444	4,257.1300	4.2571	5.259	0	0	0
2018/04/25	2037	07/02/2019	9.06	Put	Bond Future	4,992.0600	4.9921	5,250.3900	5.2504	5.175	0	0	0
2018/04/25	2037	07/02/2019	9.05	Call	Bond Future	3,890.4000	3.8904	3,661.4700	3.6615	(5.884)	0	0	0
2018/04/25	2037	07/02/2019			Bond Future	9.1863	94.2930	9.2454	93.8032	0.643	0.0000	0.0000	0
2018/04/25	2037	07/02/2019	9.06	Call	Bond Future	3,932.1300	3.9321	3,700.6900	3.7007	(5.886)	0	0	0
2018/04/25	2037	07/02/2019	9.05	Put	Bond Future	5,035.0400	5.0350	5,295.8800	5.2959	5.180	0	0	0
2018/04/25	2037	07/02/2019	9.07	Call	Bond Future	3,974.0600	3.9741	3,740.4400	3.7404	(5.879)	0	0	0
2018/04/25	2037	07/02/2019	9.07	Put	Bond Future	4,949.4000	4.9494	5,205.5500	5.2055	5.175	0	0	0
2018/04/25	2038	03/05/2018	132.28	Put	Bond Future	4,366.1500	4.3662	4,353.7900	4.3538	(0.283)	0	0	0
2018/04/25	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2038	03/05/2018			Bond Future	127.9139	127.9139	127.9262	127.9262	0.010	0.0000	0.0000	5,837
2018/04/25	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2038	03/05/2018	132.27	Put	Bond Future	4,356.1500	4.3562	4,343.7900	4.3438	(0.284)	0	0	0
2018/04/25	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/25	2038	03/05/2018	132.29	Put	Bond Future	4,376.1500	4.3762	4,363.7900	4.3638	(0.282)	0	0	0
2018/04/25	2038	02/08/2018	134.55	Put	Bond Future	5,851.5200	5.8515	5,839.7500	5.8398	(0.201)	0	0	0
2018/04/25	2038	02/08/2018			Bond Future	128.6985	128.6985	128.7102	128.7102	0.009	0.0000	0.0000	8,180
2018/04/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2038	02/08/2018	134.54	Put	Bond Future	5,841.5200	5.8415	5,829.7500	5.8298	(0.201)	0	0	0
2018/04/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2038	02/08/2018	134.53	Put	Bond Future	5,831.5200	5.8315	5,819.7500	5.8198	(0.202)	0	0	0
2018/04/25	2038	01/11/2018			Bond Future	131.0614	131.0614	131.0732	131.0732	0.009	0.0000	0.0000	0
2018/04/25	2038	07/02/2019			Bond Future	132.1102	132.1102	132.1233	132.1233	0.010	0.0000	0.0000	0
2018/04/25	2040	03/05/2018	10.08	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	2040	03/05/2018			Bond Future	9.1096	101.3570	9.1485	100.9953	0.427	0.0000	0.0000	37,215
2018/04/25	2040	03/05/2018	10.07	Call	Bond Future	8,342.2900	8.3423	7,980.5400	7.9805	(4.336)	0	0	0
2018/04/25	2040	03/05/2018	10.07	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/04/25	2040	03/05/2018	8.50	Put	Bond Future	5,950.2000	5.9502	6,311.7800	6.3118	6.077	0	0	0
2018/04/25	2040	03/05/2018	8.50	Call	Bond Future	0.1800	0.0002	0.0200	0.0000	(88.889)	0	0	1,011
2018/04/25	2040	03/05/2018	10.08	Call	Bond Future	8,423.1100	8.4231	8,061.3700	8.0614	(4.295)	0	0	0
2018/04/25	2040	03/05/2018	10.06	Call	Bond Future	8,261.3500	8.2613	7,899.6100	7.8996	(4.379)	0	0	0
2018/04/25	2040	03/05/2018	10.06	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	2040	03/05/2018	10.00	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2018/04/25	2040	03/05/2018	10.00	Call	Bond Future	7,773.2400	7.7732	7,411.4800	7.4115	(4.654)	0	0	1,500
2018/04/25	2040	03/05/2018	9.00	Put	Bond Future	1,373.9800	1.3740	1,595.1600	1.5952	16.098	0	0	0
2018/04/25	2040	03/05/2018	9.00	Call	Bond Future	344.0600	0.3441	203.5000	0.2035	(40.853)	0	0	1,239
2018/04/25	2040	02/08/2018	10.04	Call	Bond Future	8,170.3600	8.1704	7,826.2300	7.8262	(4.212)	0	0	0
2018/04/25	2040	02/08/2018	10.03	Put	Bond Future	584.2300	0.5842	607.5100	0.6075	3.985	0	0	0
2018/04/25	2040	02/08/2018			Bond Future	9.1605	98.6708	9.2007	98.3019	0.439	0.0000	0.0000	18,195
2018/04/25	2040	02/08/2018	10.05	Call	Bond Future	8,238.4900	8.2385	7,895.9700	7.8960	(4.158)	0	0	0
2018/04/25	2040	02/08/2018	10.05	Put	Bond Future	558.3900	0.5584	584.8200	0.5848	4.733	0	0	0
2018/04/25	2040	02/08/2018	10.04	Put	Bond Future	571.1900	0.5712	596.0100	0.5960	4.345	0	0	0
2018/04/25	2040	02/08/2018	10.03	Call	Bond Future	8,102.3600	8.1024	7,756.6900	7.7567	(4.266)	0	0	0
2018/04/25	2040	01/11/2018	9.09	Put	Bond Future	4,424.5000	4.4245	4,568.8300	4.5688	3.262	0	0	0
2018/04/25	2040	01/11/2018			Bond Future	9.2062	100.4627	9.2475	100.0879	0.448	0.0000	0.0000	0
2018/04/25	2040	01/11/2018	9.08	Call	Bond Future	3,310.2400	3.3102	3,082.7200	3.0827	(6.873)	0	0	0
2018/04/25	2040	01/11/2018	9.08	Put	Bond Future	4,472.0000	4.4720	4,619.2900	4.6193	3.294	0	0	0
2018/04/25	2040	01/11/2018	9.09	Call	Bond Future	3,355.5600	3.3556	3,125.0800	3.1251	(6.869)	0	0	0
2018/04/25	2040	01/11/2018	9.07	Call	Bond Future	3,265.5000	3.2655	3,040.6500	3.0406	(6.886)	0	0	0
2018/04/25	2040	01/11/2018	9.07	Put	Bond Future	4,520.2300	4.5202	4,670.1900	4.6702	3.318	0	0	0
2018/04/25	2040	07/02/2019	9.13	Call	Bond Future	4,406.8300	4.4068	4,128.1500	4.1281	(6.324)	0	0	0
2018/04/25	2040	07/02/2019	9.11	Put	Bond Future	5,648.6300	5.6486	5,756.5600	5.7566	1.911	0	0	0
2018/04/25	2040	07/02/2019			Bond Future	9.2562	97.9393	9.2987	97.5572	0.459	0.0000	0.0000	0
2018/04/25	2040	07/02/2019	9.13	Put	Bond Future	5,554.8800	5.5549	5,658.3300	5.6583	1.862	0	0	0
2018/04/25	2040	07/02/2019	9.11	Call	Bond Future	4,316.7000	4.3167	4,042.5000	4.0425	(6.352)	0	0	0
2018/04/25	2040	07/02/2019	9.12	Put	Bond Future	5,601.4100	5.6014	5,707.0900	5.7071	1.887	0	0	0
2018/04/25	2040	07/02/2019	9.12	Call	Bond Future	4,361.4900	4.3615	4,085.0400	4.0850	(6.338)	0	0	0
2018/04/25	2044	03/05/2018	10.10	Call	Bond Future	8,380.6400	8.3806	8,011.0500	8.0111	(4.410)	0	0	0
2018/04/25	2044	03/05/2018	10.09	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0

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2018/04/25	2044	03/05/2018			Bond Future	9.1495	98.3910	9.1884	98.0215	0.426	0.0000	0.0000	12,177
2018/04/25	2044	03/05/2018	10.11	Call	Bond Future	8,462.1700	8.4622	8,092.5900	8.0926	(4.367)	0	0	0
2018/04/25	2044	03/05/2018	10.11	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	2044	03/05/2018	10.10	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/25	2044	03/05/2018	10.09	Call	Bond Future	8,298.9800	8.2990	7,929.3900	7.9294	(4.453)	0	0	0
2018/04/25	2044	02/08/2018	10.07	Call	Bond Future	8,265.7200	8.2657	7,916.9500	7.9170	(4.219)	0	0	0
2018/04/25	2044	02/08/2018			Bond Future	9.1988	95.7768	9.2390	95.3998	0.437	0.0000	0.0000	20,222
2018/04/25	2044	02/08/2018	10.05	Call	Bond Future	8,129.4500	8.1295	7,777.1000	7.7771	(4.334)	0	0	0
2018/04/25	2044	02/08/2018	10.05	Put	Bond Future	643.2200	0.6432	667.8600	0.6679	3.831	0	0	0
2018/04/25	2044	02/08/2018	10.07	Put	Bond Future	615.5700	0.6156	643.7900	0.6438	4.584	0	0	0
2018/04/25	2044	02/08/2018	10.06	Call	Bond Future	8,197.5200	8.1975	7,847.0400	7.8470	(4.275)	0	0	0
2018/04/25	2044	02/08/2018	10.06	Put	Bond Future	629.2700	0.6293	655.7800	0.6558	4.213	0	0	0
2018/04/25	2044	01/11/2018	9.12	Call	Bond Future	3,456.5200	3.4565	3,206.1800	3.2062	(7.243)	0	0	0
2018/04/25	2044	01/11/2018			Bond Future	9.2431	97.5161	9.2843	97.1331	0.446	0.0000	0.0000	0
2018/04/25	2044	01/11/2018	9.12	Put	Bond Future	4,616.7200	4.6167	4,749.4200	4.7494	2.874	0	0	0
2018/04/25	2044	01/11/2018	9.13	Call	Bond Future	3,503.0100	3.5030	3,249.4500	3.2494	(7.238)	0	0	0
2018/04/25	2044	01/11/2018	9.14	Put	Bond Future	4,519.6700	4.5197	4,646.5000	4.6465	2.806	0	0	0
2018/04/25	2044	01/11/2018	9.13	Put	Bond Future	4,568.1100	4.5681	4,697.5900	4.6976	2.834	0	0	0
2018/04/25	2044	01/11/2018	9.14	Call	Bond Future	3,549.5100	3.5495	3,293.3000	3.2933	(7.218)	0	0	0
2018/04/25	2044	07/02/2019	9.18	Put	Bond Future	5,633.4900	5.6335	5,766.2600	5.7663	2.357	0	0	0
2018/04/25	2044	07/02/2019			Bond Future	9.2915	95.0596	9.3339	94.6692	0.457	0.0000	0.0000	0
2018/04/25	2044	07/02/2019	9.17	Call	Bond Future	4,548.2300	4.5482	4,293.1400	4.2931	(5.609)	0	0	0
2018/04/25	2044	07/02/2019	9.17	Put	Bond Future	5,680.7900	5.6808	5,816.1000	5.8161	2.382	0	0	0
2018/04/25	2044	07/02/2019	9.18	Call	Bond Future	4,594.9900	4.5950	4,337.3600	4.3374	(5.607)	0	0	0
2018/04/25	2044	07/02/2019	9.16	Call	Bond Future	4,502.0200	4.5020	4,249.1400	4.2491	(5.617)	0	0	0
2018/04/25	2044	07/02/2019	9.16	Put	Bond Future	5,728.7900	5.7288	5,866.3100	5.8663	2.401	0	0	0
2018/04/25	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	03/05/2018			Bond Future	120.7835	120.7835	120.7959	120.7959	0.010	0.0000	0.0000	1,258
2018/04/25	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	03/05/2018	127.93	Put	Bond Future	7,146.4600	7.1465	7,134.1200	7.1341	(0.173)	0	0	0
2018/04/25	2046	03/05/2018	127.95	Put	Bond Future	7,166.4600	7.1665	7,154.1200	7.1541	(0.172)	0	0	0
2018/04/25	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	03/05/2018	127.94	Put	Bond Future	7,156.4600	7.1565	7,144.1200	7.1441	(0.172)	0	0	0
2018/04/25	2046	02/08/2018	128.78	Put	Bond Future	5,789.9200	5.7899	5,778.2400	5.7782	(0.202)	0	0	0
2018/04/25	2046	02/08/2018			Bond Future	122.9901	122.9901	123.0018	123.0018	0.009	0.0000	0.0000	10,917
2018/04/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	02/08/2018	128.77	Put	Bond Future	5,779.9200	5.7799	5,768.2400	5.7682	(0.202)	0	0	0
2018/04/25	2046	02/08/2018	128.79	Put	Bond Future	5,799.9200	5.7999	5,788.2400	5.7882	(0.201)	0	0	0
2018/04/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2046	01/11/2018			Bond Future	123.5989	123.5989	123.6106	123.6106	0.009	0.0000	0.0000	0
2018/04/25	2046	07/02/2019			Bond Future	126.0873	126.0873	126.1006	126.1006	0.011	0.0000	0.0000	0
2018/04/25	2050	03/05/2018	135.62	Put	Bond Future	6,988.7300	6.9887	6,696.2600	6.6963	(4.185)	0	0	0
2018/04/25	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2050	03/05/2018			Bond Future	128.6313	128.6313	128.9237	128.9237	0.227	0.0000	0.0000	7,093
2018/04/25	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/04/25	2050	03/05/2018	135.61	Put	Bond Future	6,978.7300	6.9787	6,686.2600	6.6863	(4.191)	0	0	0
2018/04/25	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2050	03/05/2018	135.63	Put	Bond Future	6,998.7300	6.9987	6,706.2600	6.7063	(4.179)	0	0	0
2018/04/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2050	02/08/2018	137.54	Put	Bond Future	8,287.0600	8.2871	7,990.1100	7.9901	(3.583)	0	0	0
2018/04/25	2050	02/08/2018	137.52	Put	Bond Future	8,267.0600	8.2671	7,970.1100	7.9701	(3.592)	0	0	0
2018/04/25	2050	02/08/2018			Bond Future	129.2529	129.2529	129.5499	129.5499	0.230	0.0000	0.0000	9,775
2018/04/25	2050	02/08/2018	137.53	Put	Bond Future	8,277.0600	8.2771	7,980.1100	7.9801	(3.588)	0	0	0
2018/04/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	2050	01/11/2018			Bond Future	131.6261	131.6261	131.9281	131.9281	0.229	0.0000	0.0000	0
2018/04/25	2050	07/02/2019			Bond Future	132.5047	132.5047	132.8140	132.8140	0.233	0.0000	0.0000	0
2018/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	AL37	03/05/2018			Index Future	583.1430	583.1430	582.3660	582.3660	(0.133)	0.0000	0.0000	0
2018/04/25	AL37	02/08/2018			Index Future	593.6140	593.6140	592.8190	592.8190	(0.134)	0.0000	0.0000	0
2018/04/25	AL37	01/11/2018			Index Future	604.3960	604.3960	603.5910	603.5910	(0.133)	0.0000	0.0000	0
2018/04/25	AL37	07/02/2019			Index Future	616.3540	616.3540	615.5340	615.5340	(0.133)	0.0000	0.0000	0
2018/04/25	AL7T	03/05/2018			Index Future	687.7990	687.7990	685.0910	685.0910	(0.394)	0.0000	0.0000	0
2018/04/25	AL7T	02/08/2018			Index Future	700.1500	700.1500	697.3890	697.3890	(0.394)	0.0000	0.0000	0
2018/04/25	AL7T	01/11/2018			Index Future	712.8670	712.8670	710.0600	710.0600	(0.394)	0.0000	0.0000	0
2018/04/25	AL7T	07/02/2019			Index Future	726.9710	726.9710	724.1100	724.1100	(0.394)	0.0000	0.0000	0
2018/04/25	ALBI	03/05/2018			Index Future	628.0880	628.0880	625.7040	625.7040	(0.380)	0.0000	0.0000	123
2018/04/25	ALBI	02/08/2018			Index Future	639.3660	639.3660	636.9350	636.9350	(0.380)	0.0000	0.0000	770
2018/04/25	ALBI	01/11/2018			Index Future	650.9790	650.9790	648.5080	648.5080	(0.380)	0.0000	0.0000	0
2018/04/25	ALBI	07/02/2019			Index Future	663.8590	663.8590	661.3400	661.3400	(0.379)	0.0000	0.0000	0
2018/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/25	EL28	03/05/2018	133.20	Put	Bond Future	4,115.6100	4.1156	4,098.6800	4.0987	(0.411)	0	0	0
2018/04/25	EL28	03/05/2018			Bond Future	129.0844	129.0844	129.1013	129.1013	0.013	0.0000	0.0000	0
2018/04/25	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	03/05/2018	133.19	Put	Bond Future	4,105.6100	4.1056	4,088.6800	4.0887	(0.412)	0	0	0
2018/04/25	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	03/05/2018	133.18	Put	Bond Future	4,095.6100	4.0956	4,078.6800	4.0787	(0.413)	0	0	0
2018/04/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	02/08/2018			Bond Future	131.4424	131.4424	131.4589	131.4589	0.013	0.0000	0.0000	0
2018/04/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	02/08/2018	134.93	Put	Bond Future	3,487.6100	3.4876	3,471.0900	3.4711	(0.474)	0	0	0
2018/04/25	EL28	02/08/2018	134.95	Put	Bond Future	3,507.6100	3.5076	3,491.0900	3.4911	(0.471)	0	0	0
2018/04/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	EL28	02/08/2018	134.94	Put	Bond Future	3,497.6100	3.4976	3,481.0900	3.4811	(0.472)	0	0	0
2018/04/25	ES33	03/05/2018	11.22	Call	Bond Future	5,533.7500	5.5338	5,194.6900	5.1947	(6.127)	0	0	0
2018/04/25	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	03/05/2018			Bond Future	10.3080	79.6618	10.3611	79.3227	0.515	0.0000	0.0000	0
2018/04/25	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	03/05/2018	11.20	Call	Bond Future	5,418.6800	5.4187	5,079.6200	5.0796	(6.257)	0	0	0
2018/04/25	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	03/05/2018	11.21	Call	Bond Future	5,476.2500	5.4763	5,137.1900	5.1372	(6.191)	0	0	0
2018/04/25	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	02/08/2018	11.14	Call	Bond Future	4,475.6900	4.4757	4,129.8900	4.1299	(7.726)	0	0	0
2018/04/25	ES33	02/08/2018			Bond Future	10.3986	81.0922	10.4536	80.7464	0.529	0.0000	0.0000	9,466
2018/04/25	ES33	02/08/2018	11.15	Call	Bond Future	4,533.4400	4.5334	4,187.6400	4.1876	(7.628)	0	0	0
2018/04/25	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	02/08/2018	11.16	Call	Bond Future	4,591.1300	4.5911	4,245.3300	4.2453	(7.532)	0	0	0
2018/04/25	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	ES33	01/11/2018			Bond Future	10.4931	78.7761	10.5499	78.4247	0.542	0.0000	0.0000	0
2018/04/25	ES33	07/02/2019			Bond Future	10.5996	80.3344	10.6586	79.9761	0.556	0.0000	0.0000	0
2018/04/25	ES42	03/05/2018			Bond Future	10.4927	82.9410	10.5359	82.6213	0.411	0.0000	0.0000	3,000
2018/04/25	ES42	02/08/2018			Bond Future	10.5805	84.4303	10.6251	84.1043	0.422	0.0000	0.0000	7,957
2018/04/25	ES42	01/11/2018			Bond Future	10.6708	81.7037	10.7169	81.3724	0.432	0.0000	0.0000	0
2018/04/25	ES42	07/02/2019			Bond Future	10.7692	83.3197	10.8170	82.9820	0.443	0.0000	0.0000	0
2018/04/25	GOVI	03/05/2018	590.29	Call	GOVI	346,310.0000	34.6310	323,250.0000	32.3250	(6.659)	0	0	0
2018/04/25	GOVI	03/05/2018	590.27	Call	GOVI	346,510.0000	34.6510	323,450.0000	32.3450	(6.655)	0	0	0
2018/04/25	GOVI	03/05/2018			GOVI	624.9210	624.9210	622.6150	622.6150	(0.369)	0.0000	0.0000	145

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	03/05/2018	590.28	Call	GOVI	346,410.0000	34.6410	323,350.0000	32.3350	(6.657)	0	0	0
2018/04/25	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	02/08/2018			GOVI	636.1430	636.1430	633.7910	633.7910	(0.370)	0.0000	0.0000	458
2018/04/25	GOVI	02/08/2018	605.71	Call	GOVI	304,330.0000	30.4330	280,810.0000	28.0810	(7.728)	0	0	0
2018/04/25	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	02/08/2018	605.72	Call	GOVI	304,230.0000	30.4230	280,710.0000	28.0710	(7.731)	0	0	0
2018/04/25	GOVI	02/08/2018	605.70	Call	GOVI	304,430.0000	30.4430	280,910.0000	28.0910	(7.726)	0	0	0
2018/04/25	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	01/11/2018	653.50	Put	GOVI	58,030.0000	5.8030	81,930.0000	8.1930	41.186	0	0	0
2018/04/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	01/11/2018			GOVI	647.6970	647.6970	645.3070	645.3070	(0.369)	0.0000	0.0000	0
2018/04/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	01/11/2018	653.49	Put	GOVI	57,930.0000	5.7930	81,830.0000	8.1830	41.257	0	0	0
2018/04/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	01/11/2018	653.51	Put	GOVI	58,130.0000	5.8130	82,030.0000	8.2030	41.115	0	0	0
2018/04/25	GOVI	07/02/2019	666.53	Put	GOVI	60,180.0000	6.0180	84,550.0000	8.4550	40.495	0	0	0
2018/04/25	GOVI	07/02/2019			GOVI	660.5120	660.5120	658.0750	658.0750	(0.369)	0.0000	0.0000	0
2018/04/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	07/02/2019	666.52	Put	GOVI	60,080.0000	6.0080	84,450.0000	8.4450	40.563	0	0	0
2018/04/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	GOVI	07/02/2019	666.51	Put	GOVI	59,980.0000	5.9980	84,350.0000	8.4350	40.630	0	0	0
2018/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/25	IGOV	03/05/2018			Index Future	255.1090	255.1090	254.8290	254.8290	(0.110)	0.0000	0.0000	694
2018/04/25	IGOV	02/08/2018			Index Future	259.7700	259.7700	259.4830	259.4830	(0.110)	0.0000	0.0000	822
2018/04/25	IGOV	01/11/2018			Index Future	264.5390	264.5390	264.2460	264.2460	(0.111)	0.0000	0.0000	241
2018/04/25	IGOV	07/02/2019			Index Future	269.8660	269.8660	269.5690	269.5690	(0.110)	0.0000	0.0000	0
2018/04/25	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/25	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/04/25	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4600	100.4600	0.010	0.0000	0.0000	0
2018/04/25	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4400	99.4400	0.020	0.0000	0.0000	0
2018/04/25	IS01	20/06/2019			Interest Rate Swap	100.0600	100.0600	100.0700	100.0700	0.010	0.0000	0.0000	0
2018/04/25	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/25	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/04/25	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8400	98.8400	0.010	0.0000	0.0000	0
2018/04/25	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1800	99.1800	0.010	0.0000	0.0000	0
2018/04/25	IS02	21/06/2019			Interest Rate Swap	99.5100	99.5100	99.5200	99.5200	0.010	0.0000	0.0000	0
2018/04/25	IS02	20/09/2019			Interest Rate Swap	99.8500	99.8500	99.8700	99.8700	0.020	0.0000	0.0000	0
2018/04/25	IS02	20/12/2019			Interest Rate Swap	100.7400	100.7400	100.7600	100.7600	0.020	0.0000	0.0000	0
2018/04/25	IS02	23/03/2020			Interest Rate Swap	98.4100	98.4100	98.4400	98.4400	0.030	0.0000	0.0000	0
2018/04/25	IS02	22/06/2020			Interest Rate Swap	100.2100	100.2100	100.2600	100.2600	0.050	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	IS05	17/12/2020			Interest Rate Swap	95.6800	95.6800	95.7500	95.7500	0.073	0.0000	0.0000	0
2018/04/25	IS05	16/03/2021			Interest Rate Swap	94.8400	94.8400	94.9300	94.9300	0.095	0.0000	0.0000	0
2018/04/25	IS05	15/06/2021			Interest Rate Swap	93.9700	93.9700	94.0800	94.0800	0.117	0.0000	0.0000	0
2018/04/25	IS05	21/09/2021			Interest Rate Swap	94.0800	94.0800	94.2000	94.2000	0.128	0.0000	0.0000	0
2018/04/25	IS05	21/12/2021			Interest Rate Swap	96.2200	96.2200	96.3600	96.3600	0.145	0.0000	0.0000	51
2018/04/25	IS05	15/03/2022			Interest Rate Swap	96.3100	96.3100	96.4600	96.4600	0.156	0.0000	0.0000	0
2018/04/25	IS05	21/06/2022			Interest Rate Swap	97.4500	97.4500	97.6100	97.6100	0.164	0.0000	0.0000	0
2018/04/25	IS05	20/09/2022			Interest Rate Swap	99.6100	99.6100	99.7900	99.7900	0.181	0.0000	0.0000	0
2018/04/25	IS05	20/12/2022			Interest Rate Swap	100.8100	100.8100	101.0100	101.0100	0.198	0.0000	0.0000	0
2018/04/25	IS05	22/03/2023			Interest Rate Swap	95.8500	95.8500	96.0600	96.0600	0.219	0.0000	0.0000	0
2018/04/25	IS05	20/06/2023			Interest Rate Swap	100.1300	100.1300	100.3600	100.3600	0.230	0.0000	0.0000	0
2018/04/25	IS10	17/12/2025			Interest Rate Swap	93.4400	93.4400	93.7700	93.7700	0.353	0.0000	0.0000	0
2018/04/25	IS10	16/03/2026			Interest Rate Swap	90.3600	90.3600	90.7000	90.7000	0.376	0.0000	0.0000	0
2018/04/25	IS10	15/06/2026			Interest Rate Swap	89.0300	89.0300	89.4000	89.4000	0.416	0.0000	0.0000	0
2018/04/25	IS10	21/09/2026			Interest Rate Swap	91.1500	91.1500	91.5400	91.5400	0.428	0.0000	0.0000	0
2018/04/25	IS10	21/12/2026			Interest Rate Swap	94.9200	94.9200	95.3200	95.3200	0.421	0.0000	0.0000	0
2018/04/25	IS10	15/03/2027			Interest Rate Swap	93.4300	93.4300	93.8600	93.8600	0.460	0.0000	0.0000	0
2018/04/25	IS10	21/06/2027			Interest Rate Swap	95.4700	95.4700	95.9000	95.9000	0.450	0.0000	0.0000	0
2018/04/25	IS10	20/09/2027			Interest Rate Swap	99.2000	99.2000	99.6100	99.6100	0.413	0.0000	0.0000	0
2018/04/25	IS10	20/12/2027			Interest Rate Swap	99.5200	99.5200	99.9200	99.9200	0.402	0.0000	0.0000	0
2018/04/25	IS10	22/03/2028			Interest Rate Swap	94.6800	94.6800	95.0800	95.0800	0.422	0.0000	0.0000	0
2018/04/25	IS10	20/06/2028			Interest Rate Swap	100.1600	100.1600	100.5400	100.5400	0.379	0.0000	0.0000	0
2018/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/25	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/25	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/25	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/25	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/25	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/25	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/25	R023	03/05/2018	8.27	Call	Bond Future	2,219.8200	2.2198	2,083.0400	2.0830	(6.162)	0	0	0
2018/04/25	R023	03/05/2018			Bond Future	7.7025	101.6239	7.7371	101.4871	0.448	0.0000	0.0000	69,103
2018/04/25	R023	03/05/2018	8.27	Put	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2018/04/25	R023	03/05/2018	8.28	Call	Bond Future	2,258.3700	2.2584	2,121.5800	2.1216	(6.057)	0	0	0
2018/04/25	R023	03/05/2018	8.29	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2018/04/25	R023	03/05/2018	8.28	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2018/04/25	R023	03/05/2018	8.29	Call	Bond Future	2,296.8900	2.2969	2,160.1100	2.1601	(5.955)	0	0	0
2018/04/25	R023	03/05/2018	9.19	Call	Bond Future	5,691.8700	5.6919	5,555.1000	5.5551	(2.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R023	03/05/2018	9.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/25	R023	02/08/2018	10.40	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	R023	02/08/2018			Bond Future	7.7269		103.4487	7.7639	103.3087	0.478	0.0000	0.0000	27,593
2018/04/25	R023	02/08/2018	10.40	Call	Bond Future	9,531.2700		9.5313	9,391.3100	9.3913	(1.468)	0	0	0
2018/04/25	R023	02/08/2018	10.41	Call	Bond Future	9,564.7800		9.5648	9,424.8100	9.4248	(1.463)	0	0	0
2018/04/25	R023	02/08/2018	10.39	Call	Bond Future	9,497.7400		9.4977	9,357.7800	9.3578	(1.474)	0	0	0
2018/04/25	R023	02/08/2018	10.39	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	R023	02/08/2018	10.41	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	R023	01/11/2018	10.57	Put	Bond Future	1.0000		0.0010	1.5000	0.0015	50.000	0	0	0
2018/04/25	R023	01/11/2018	10.58	Call	Bond Future	9,595.4000		9.5954	9,454.1400	9.4541	(1.472)	0	0	0
2018/04/25	R023	01/11/2018			Bond Future	7.7546		101.4007	7.7939	101.2589	0.507	0.0000	0.0000	0
2018/04/25	R023	01/11/2018	10.59	Call	Bond Future	9,627.2600		9.6273	9,485.9900	9.4860	(1.467)	0	0	0
2018/04/25	R023	01/11/2018	10.59	Put	Bond Future	0.9300		0.0009	1.3900	0.0014	49.462	0	0	0
2018/04/25	R023	01/11/2018	10.57	Call	Bond Future	9,563.5200		9.5635	9,422.2900	9.4223	(1.477)	0	0	0
2018/04/25	R023	01/11/2018	10.58	Put	Bond Future	0.9700		0.0010	1.4400	0.0014	48.454	0	0	0
2018/04/25	R023	07/02/2019	10.59	Call	Bond Future	9,042.8200		9.0428	8,907.9100	8.9079	(1.492)	0	0	0
2018/04/25	R023	07/02/2019			Bond Future	7.7851		103.4067	7.8275	103.2623	0.544	0.0000	0.0000	0
2018/04/25	R023	07/02/2019	10.57	Call	Bond Future	8,982.6000		8.9826	8,848.0500	8.8480	(1.498)	0	0	0
2018/04/25	R023	07/02/2019	10.57	Put	Bond Future	10.9800		0.0110	20.7800	0.0208	89.253	0	0	0
2018/04/25	R023	07/02/2019	10.59	Put	Bond Future	10.4300		0.0104	19.8700	0.0199	90.508	0	0	0
2018/04/25	R023	07/02/2019	10.58	Call	Bond Future	9,012.7100		9.0127	8,877.9800	8.8780	(1.495)	0	0	0
2018/04/25	R023	07/02/2019	10.58	Put	Bond Future	10.7000		0.0107	20.3200	0.0203	89.907	0	0	0
2018/04/25	R035	03/05/2018	9.91	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	R035	03/05/2018	8.75	Put	Bond Future	1,821.8100		1.8218	2,204.6400	2.2046	21.014	0	0	0
2018/04/25	R035	03/05/2018			Bond Future	8.9442		101.0452	8.9983	100.5832	0.604	0.0000	0.0000	36,087
2018/04/25	R035	03/05/2018	9.90	Call	Bond Future	7,720.1000		7.7201	7,258.1100	7.2581	(5.984)	0	0	0
2018/04/25	R035	03/05/2018	9.90	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	R035	03/05/2018	8.75	Call	Bond Future	135.1200		0.1351	55.9600	0.0560	(58.585)	0	0	1,000
2018/04/25	R035	03/05/2018	9.25	Call	Bond Future	2,632.8200		2.6328	2,187.9800	2.1880	(16.896)	0	0	0
2018/04/25	R035	03/05/2018	9.25	Put	Bond Future	60.6100		0.0606	77.7600	0.0778	28.296	0	0	1,000
2018/04/25	R035	03/05/2018	9.91	Call	Bond Future	7,796.0600		7.7961	7,334.0700	7.3341	(5.926)	0	0	0
2018/04/25	R035	03/05/2018	9.89	Call	Bond Future	7,644.0500		7.6440	7,182.0600	7.1821	(6.044)	0	0	0
2018/04/25	R035	03/05/2018	9.89	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	R035	02/08/2018	9.42	Call	Bond Future	4,694.0200		4.6940	4,317.2900	4.3173	(8.026)	0	0	0
2018/04/25	R035	02/08/2018			Bond Future	8.9908		102.8597	9.0466	102.3885	0.621	0.0000	0.0000	57,356
2018/04/25	R035	02/08/2018	9.42	Put	Bond Future	1,155.1500		1.1552	1,249.5600	1.2496	8.173	0	0	0
2018/04/25	R035	02/08/2018	9.44	Put	Bond Future	1,113.6100		1.1136	1,204.6600	1.2047	8.176	0	0	0
2018/04/25	R035	02/08/2018	9.43	Call	Bond Future	4,753.3600		4.7534	4,374.9500	4.3750	(7.961)	0	0	0
2018/04/25	R035	02/08/2018	9.44	Call	Bond Future	4,812.7800		4.8128	4,432.6900	4.4327	(7.898)	0	0	0
2018/04/25	R035	02/08/2018	9.43	Put	Bond Future	1,134.2900		1.1343	1,227.0200	1.2270	8.175	0	0	0
2018/04/25	R035	01/11/2018	8.92	Put	Bond Future	3,982.3900		3.9824	4,204.2600	4.2043	5.571	0	0	0
2018/04/25	R035	01/11/2018	8.93	Call	Bond Future	3,018.0100		3.0180	2,757.3600	2.7574	(8.636)	0	0	0
2018/04/25	R035	01/11/2018			Bond Future	9.0394		100.2309	9.0969	99.7520	0.636	0.0000	0.0000	0
2018/04/25	R035	01/11/2018	8.94	Call	Bond Future	3,059.8500		3.0599	2,796.1000	2.7961	(8.620)	0	0	0
2018/04/25	R035	01/11/2018	8.94	Put	Bond Future	3,896.4900		3.8965	4,111.6000	4.1116	5.521	0	0	0
2018/04/25	R035	01/11/2018	8.92	Call	Bond Future	2,976.1700		2.9762	2,719.1800	2.7192	(8.635)	0	0	0
2018/04/25	R035	01/11/2018	8.93	Put	Bond Future	3,939.3900		3.9394	4,157.6000	4.1576	5.539	0	0	0

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2018/04/25	R035	07/02/2019	8.98	Call	Bond Future	3,903.2400	3.9032	3,671.8100	3.6718	(5.929)	0	0	0
2018/04/25	R035	07/02/2019			Bond Future	9.0932	102.2137	9.1526	101.7255	0.653	0.0000	0.0000	0
2018/04/25	R035	07/02/2019	8.96	Call	Bond Future	3,820.2300	3.8202	3,593.6400	3.5936	(5.931)	0	0	0
2018/04/25	R035	07/02/2019	8.96	Put	Bond Future	4,927.7200	4.9277	5,189.2900	5.1893	5.308	0	0	0
2018/04/25	R035	07/02/2019	8.98	Put	Bond Future	4,843.2800	4.8433	5,100.0100	5.1000	5.301	0	0	0
2018/04/25	R035	07/02/2019	8.97	Call	Bond Future	3,861.8100	3.8618	3,632.6200	3.6326	(5.935)	0	0	0
2018/04/25	R035	07/02/2019	8.97	Put	Bond Future	4,885.5200	4.8855	5,144.4900	5.1445	5.301	0	0	0
2018/04/25	R186	03/05/2018	8.92	Call	Bond Future	4,496.4000	4.4964	4,071.6800	4.0717	(9.446)	0	0	0
2018/04/25	R186	03/05/2018	8.91	Put	Bond Future	0.1400	0.0001	0.1900	0.0002	35.714	0	0	0
2018/04/25	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R186	03/05/2018	8.69	Call	Bond Future	3,040.5700	3.0406	2,617.8900	2.6179	(13.901)	0	0	0
2018/04/25	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/25	R186	03/05/2018	8.40	Put	Bond Future	113.9200	0.1139	177.9700	0.1780	56.224	0	0	3,500
2018/04/25	R186	03/05/2018	8.00	Put	Bond Future	1,551.0100	1.5510	1,938.9800	1.9390	25.014	0	0	0
2018/04/25	R186	03/05/2018	8.45	Put	Bond Future	69.5400	0.0695	109.9700	0.1100	58.139	0	0	0
2018/04/25	R186	03/05/2018	8.50	Call	Bond Future	1,852.3500	1.8524	1,451.7300	1.4517	(21.628)	0	0	0
2018/04/25	R186	03/05/2018	8.25	Call	Bond Future	569.6300	0.5696	327.5300	0.3275	(42.501)	0	0	0
2018/04/25	R186	03/05/2018	7.85	Call	Bond Future	4.9900	0.0050	0.7700	0.0008	(84.569)	0	0	500
2018/04/25	R186	03/05/2018	8.35	Put	Bond Future	179.5900	0.1796	275.5800	0.2756	53.450	0	0	500
2018/04/25	R186	03/05/2018			Bond Future	8.2240	117.8214	8.2882	117.3966	0.781	0.0000	0.0000	63,890
2018/04/25	R186	03/05/2018	8.93	Call	Bond Future	4,559.2700	4.5593	4,134.5400	4.1345	(9.316)	0	0	0
2018/04/25	R186	03/05/2018	8.93	Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
2018/04/25	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R186	03/05/2018	9.30	Call	Bond Future	6,852.6700	6.8527	6,427.9100	6.4279	(6.198)	0	0	0
2018/04/25	R186	03/05/2018	10.14	Call	Bond Future	11,827.5700	11.8276	11,402.8100	11.4028	(3.591)	0	0	0
2018/04/25	R186	03/05/2018	7.85	Put	Bond Future	2,521.9800	2.5220	2,942.5200	2.9425	16.675	0	0	0
2018/04/25	R186	03/05/2018	8.92	Put	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	0	0	0
2018/04/25	R186	03/05/2018	8.91	Call	Bond Future	4,433.4900	4.4335	4,008.7800	4.0088	(9.580)	0	0	0
2018/04/25	R186	03/05/2018	8.69	Put	Bond Future	3.9000	0.0039	5.9800	0.0060	53.333	0	0	0
2018/04/25	R186	03/05/2018	9.72	Call	Bond Future	9,379.4800	9.3795	8,954.7200	8.9547	(4.529)	0	0	0
2018/04/25	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R186	03/05/2018	8.40	Call	Bond Future	1,273.4000	1.2734	912.6900	0.9127	(28.327)	0	0	0
2018/04/25	R186	03/05/2018	8.00	Call	Bond Future	52.0900	0.0521	15.3000	0.0153	(70.628)	0	0	0
2018/04/25	R186	03/05/2018	8.45	Call	Bond Future	1,555.6400	1.5556	1,171.3100	1.1713	(24.706)	0	0	0
2018/04/25	R186	03/05/2018	8.70	Put	Bond Future	3.4000	0.0034	5.1900	0.0052	52.647	0	0	0
2018/04/25	R186	03/05/2018	8.50	Put	Bond Future	40.8700	0.0409	65.0100	0.0650	59.065	0	0	3,500
2018/04/25	R186	03/05/2018	8.25	Put	Bond Future	397.5300	0.3975	580.1900	0.5802	45.949	0	0	3,500
2018/04/25	R186	03/05/2018	8.35	Call	Bond Future	1,011.2000	1.0112	682.4300	0.6824	(32.513)	0	0	0
2018/04/25	R186	03/05/2018	9.75	Call	Bond Future	9,556.9200	9.5569	9,132.1600	9.1322	(4.445)	0	0	0
2018/04/25	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/25	R186	03/05/2018	9.19	Call	Bond Future	6,177.5300	6.1775	5,752.7700	5.7528	(6.876)	0	0	0
2018/04/25	R186	03/05/2018	8.85	Call	Bond Future	4,055.1200	4.0551	3,630.5100	3.6305	(10.471)	0	0	0
2018/04/25	R186	03/05/2018	8.85	Put	Bond Future	0.3700	0.0004	0.5200	0.0005	40.541	0	0	4,745
2018/04/25	R186	03/05/2018	8.70	Call	Bond Future	3,104.0600	3.1041	2,681.0900	2.6811	(13.626)	0	0	0
2018/04/25	R186	02/08/2018	8.48	Put	Bond Future	1,126.2300	1.1262	1,275.6100	1.2756	13.264	0	0	0
2018/04/25	R186	02/08/2018	8.25	Call	Bond Future	1,632.3800	1.6324	1,407.8400	1.4078	(13.755)	0	0	3,020
2018/04/25	R186	02/08/2018			Bond Future	8.2657	114.6383	8.3328	114.2051	0.813	0.0000	0.0000	118,917

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2018/04/25	R186	02/08/2018	8.47	Call	Bond Future	2,459.8800	2.4599	2,178.4000	2.1784	(11.443)	0	0	0
2018/04/25	R186	02/08/2018	8.47	Put	Bond Future	1,148.5000	1.1485	1,300.2300	1.3002	13.211	0	0	0
2018/04/25	R186	02/08/2018	8.48	Call	Bond Future	2,501.2700	2.5013	2,217.4400	2.2174	(11.347)	0	0	0
2018/04/25	R186	02/08/2018	8.25	Put	Bond Future	1,733.7100	1.7337	1,942.3800	1.9424	12.036	0	0	0
2018/04/25	R186	02/08/2018	7.50	Put	Bond Future	5,269.5400	5.2695	5,658.9300	5.6589	7.389	0	0	0
2018/04/25	R186	02/08/2018	8.46	Call	Bond Future	2,418.7900	2.4188	2,139.6900	2.1397	(11.539)	0	0	0
2018/04/25	R186	02/08/2018	8.46	Put	Bond Future	1,171.1200	1.1711	1,325.2300	1.3252	13.159	0	0	0
2018/04/25	R186	02/08/2018	7.50	Call	Bond Future	173.6600	0.1737	129.8400	0.1298	(25.233)	0	0	3,020
2018/04/25	R186	01/11/2018	7.96	Put	Bond Future	3,589.5000	3.5895	3,874.2000	3.8742	7.931	0	0	0
2018/04/25	R186	01/11/2018	8.54	Put	Bond Future	1,785.1900	1.7852	1,953.7400	1.9537	9.442	0	0	0
2018/04/25	R186	01/11/2018	9.14	Call	Bond Future	5,887.7000	5.8877	5,548.1200	5.5481	(5.768)	0	0	0
2018/04/25	R186	01/11/2018			Bond Future	8.3053	116.7204	8.3753	116.2803	0.843	0.0000	0.0000	0
2018/04/25	R186	01/11/2018	8.46	Put	Bond Future	1,976.6200	1.9766	2,158.9400	2.1589	9.224	0	0	0
2018/04/25	R186	01/11/2018	8.46	Call	Bond Future	2,946.1200	2.9461	2,688.2600	2.6883	(8.753)	0	0	5,000
2018/04/25	R186	01/11/2018	8.53	Call	Bond Future	3,212.6600	3.2127	2,943.0400	2.9430	(8.392)	0	0	0
2018/04/25	R186	01/11/2018	8.53	Put	Bond Future	1,808.1500	1.8081	1,978.7100	1.9787	9.433	0	0	0
2018/04/25	R186	01/11/2018	7.96	Call	Bond Future	1,386.4900	1.3865	1,231.0100	1.2310	(11.214)	0	0	5,000
2018/04/25	R186	01/11/2018	8.54	Call	Bond Future	3,251.6600	3.2517	2,980.0300	2.9800	(8.354)	0	0	0
2018/04/25	R186	01/11/2018	9.14	Put	Bond Future	784.5200	0.7845	885.1200	0.8851	12.823	0	0	5,000
2018/04/25	R186	01/11/2018	8.52	Call	Bond Future	3,174.1800	3.1742	2,905.9400	2.9059	(8.451)	0	0	0
2018/04/25	R186	01/11/2018	8.52	Put	Bond Future	1,831.6800	1.8317	2,003.6200	2.0036	9.387	0	0	0
2018/04/25	R186	07/02/2019	8.20	Call	Bond Future	2,497.9900	2.4980	2,366.7600	2.3668	(5.253)	0	0	0
2018/04/25	R186	07/02/2019	8.21	Put	Bond Future	3,378.0400	3.3780	3,694.0500	3.6940	9.355	0	0	0
2018/04/25	R186	07/02/2019			Bond Future	8.3483	113.7231	8.4217	113.2744	0.880	0.0000	0.0000	0
2018/04/25	R186	07/02/2019	8.20	Put	Bond Future	3,410.2800	3.4103	3,727.7200	3.7277	9.308	0	0	0
2018/04/25	R186	07/02/2019	8.21	Call	Bond Future	2,527.5800	2.5276	2,394.9200	2.3949	(5.248)	0	0	0
2018/04/25	R186	07/02/2019	8.22	Call	Bond Future	2,557.7600	2.5578	2,423.6700	2.4237	(5.242)	0	0	0
2018/04/25	R186	07/02/2019	8.22	Put	Bond Future	3,346.4300	3.3464	3,661.0100	3.6610	9.400	0	0	0
2018/04/25	R197	03/05/2018	304.46	Call	Bond Future	993.6200	0.9936	720.9800	0.7210	(27.439)	0	0	0
2018/04/25	R197	03/05/2018			Bond Future	305.4536	305.4536	305.1810	305.1810	(0.089)	0.0000	0.0000	1,400
2018/04/25	R197	03/05/2018	304.44	Call	Bond Future	1,013.6200	1.0136	740.9800	0.7410	(26.898)	0	0	0
2018/04/25	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R197	03/05/2018	304.45	Call	Bond Future	1,003.6200	1.0036	730.9800	0.7310	(27.166)	0	0	0
2018/04/25	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R197	02/08/2018			Bond Future	303.8690	303.8690	303.5896	303.5896	(0.092)	0.0000	0.0000	2,350
2018/04/25	R197	01/11/2018			Bond Future	309.4482	309.4482	309.1629	309.1629	(0.092)	0.0000	0.0000	0
2018/04/25	R197	07/02/2019			Bond Future	308.3201	308.3201	308.0317	308.0317	(0.094)	0.0000	0.0000	0
2018/04/25	R202	03/05/2018	247.48	Put	Bond Future	6,277.6500	6.2776	7,125.9800	7.1260	13.513	0	0	0
2018/04/25	R202	03/05/2018	247.47	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	R202	03/05/2018			Bond Future	241.2025	241.2025	240.3540	240.3540	(0.352)	0.0000	0.0000	19,277
2018/04/25	R202	03/05/2018	247.48	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	R202	03/05/2018	247.47	Put	Bond Future	6,267.6500	6.2676	7,115.9800	7.1160	13.535	0	0	0
2018/04/25	R202	03/05/2018	247.49	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/04/25	R202	03/05/2018	247.49	Put	Bond Future	6,287.6400	6.2876	7,135.9800	7.1360	13.492	0	0	0
2018/04/25	R202	02/08/2018			Bond Future	241.8030	241.8030	240.9377	240.9377	(0.358)	0.0000	0.0000	9,304

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R202	01/11/2018			Bond Future	246.2430		245.3609		(0.358)	0.0000	0.0000	0
2018/04/25	R202	07/02/2019			Bond Future	247.2925		246.3948		(0.363)	0.0000	0.0000	0
2018/04/25	R204	03/05/2018	7.10	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/25	R204	03/05/2018			Bond Future	6.7873	103.7460	6.8008	103.7378	0.199	0.0000	0.0000	13,568
2018/04/25	R204	03/05/2018	7.09	Call	Bond Future	182.5000	0.1825	174.3300	0.1743	(4.477)	0	0	0
2018/04/25	R204	03/05/2018	7.09	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/25	R204	03/05/2018	7.10	Call	Bond Future	188.5200	0.1885	180.3400	0.1803	(4.339)	0	0	0
2018/04/25	R204	03/05/2018	7.08	Call	Bond Future	176.5000	0.1765	168.3200	0.1683	(4.635)	0	0	0
2018/04/25	R204	03/05/2018	7.08	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/25	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R204	02/08/2018			Bond Future	6.4160	101.5718	6.4405	101.5627	0.383	0.0000	0.0000	7,799
2018/04/25	R204	02/08/2018	8.98	Call	Bond Future	938.9700	0.9390	929.8900	0.9299	(0.967)	0	0	0
2018/04/25	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R204	02/08/2018	8.99	Call	Bond Future	942.6000	0.9426	933.5200	0.9335	(0.963)	0	0	0
2018/04/25	R204	02/08/2018	8.97	Call	Bond Future	935.3500	0.9353	926.2700	0.9263	(0.971)	0	0	0
2018/04/25	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R207	03/05/2018	7.57	Call	Bond Future	686.3700	0.6864	607.2800	0.6073	(11.523)	0	0	0
2018/04/25	R207	03/05/2018	7.56	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/04/25	R207	03/05/2018			Bond Future	7.1303	102.4354	7.1808	102.3563	0.708	0.0000	0.0000	18,089
2018/04/25	R207	03/05/2018	7.58	Call	Bond Future	701.9100	0.7019	622.8200	0.6228	(11.268)	0	0	0
2018/04/25	R207	03/05/2018	7.58	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	R207	03/05/2018	7.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	R207	03/05/2018	7.56	Call	Bond Future	670.8400	0.6708	591.7500	0.5917	(11.790)	0	0	0
2018/04/25	R207	02/08/2018	6.86	Put	Bond Future	419.7300	0.4197	474.3500	0.4744	13.013	0	0	0
2018/04/25	R207	02/08/2018	6.85	Call	Bond Future	77.3300	0.0773	51.5400	0.0515	(33.351)	0	0	0
2018/04/25	R207	02/08/2018			Bond Future	7.1108	100.6333	7.1712	100.5520	0.849	0.0000	0.0000	7,234
2018/04/25	R207	02/08/2018	6.86	Call	Bond Future	81.2600	0.0813	54.5900	0.0546	(32.821)	0	0	0
2018/04/25	R207	02/08/2018	6.85	Put	Bond Future	429.3300	0.4293	484.8300	0.4848	12.927	0	0	0
2018/04/25	R207	02/08/2018	6.87	Call	Bond Future	85.3200	0.0853	57.7600	0.0578	(32.302)	0	0	0
2018/04/25	R207	02/08/2018	6.87	Put	Bond Future	410.2700	0.4103	464.0000	0.4640	13.096	0	0	0
2018/04/25	R207	01/11/2018	6.76	Put	Bond Future	456.4300	0.4564	510.8400	0.5108	11.921	0	0	0
2018/04/25	R207	01/11/2018			Bond Future	7.0452	102.4610	7.1180	102.3791	1.033	0.0000	0.0000	0
2018/04/25	R207	01/11/2018	6.75	Call	Bond Future	130.2600	0.1303	103.2600	0.1033	(20.728)	0	0	0
2018/04/25	R207	01/11/2018	6.75	Put	Bond Future	463.7200	0.4637	518.6800	0.5187	11.852	0	0	0
2018/04/25	R207	01/11/2018	6.76	Call	Bond Future	134.2900	0.1343	106.7400	0.1067	(20.515)	0	0	0
2018/04/25	R207	01/11/2018	6.74	Call	Bond Future	126.3100	0.1263	99.8700	0.0999	(20.933)	0	0	0
2018/04/25	R207	01/11/2018	6.74	Put	Bond Future	471.0900	0.4711	526.6100	0.5266	11.785	0	0	0
2018/04/25	R207	07/02/2019	6.52	Call	Bond Future	138.5000	0.1385	111.4200	0.1114	(19.552)	0	0	0
2018/04/25	R207	07/02/2019	6.51	Put	Bond Future	498.6000	0.4986	555.3400	0.5553	11.380	0	0	0
2018/04/25	R207	07/02/2019			Bond Future	6.9204	100.8425	7.0150	100.7591	1.367	0.0000	0.0000	0
2018/04/25	R207	07/02/2019	6.53	Call	Bond Future	141.8700	0.1419	114.3600	0.1144	(19.391)	0	0	0
2018/04/25	R207	07/02/2019	6.53	Put	Bond Future	487.2400	0.4872	543.1500	0.5431	11.475	0	0	0
2018/04/25	R207	07/02/2019	6.52	Put	Bond Future	492.7400	0.4927	549.0800	0.5491	11.434	0	0	0
2018/04/25	R207	07/02/2019	6.51	Call	Bond Future	135.4900	0.1355	108.8100	0.1088	(19.691)	0	0	0
2018/04/25	R208	03/05/2018	7.77	Call	Bond Future	1,058.1100	1.0581	956.6200	0.9566	(9.592)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R208	03/05/2018			Bond Future	7.3513	99.1475	7.3913	99.0460	0.543	0.0000	0.0000	24,727
2018/04/25	R208	03/05/2018	7.77	Put	Bond Future	0.3800	0.0004	0.3500	0.0004	(7.895)	0	0	0
2018/04/25	R208	03/05/2018	7.78	Call	Bond Future	1,083.1300	1.0831	981.6400	0.9816	(9.370)	0	0	0
2018/04/25	R208	03/05/2018	7.79	Put	Bond Future	0.2600	0.0003	0.2200	0.0002	(15.385)	0	0	0
2018/04/25	R208	03/05/2018	7.78	Put	Bond Future	0.3100	0.0003	0.2800	0.0003	(9.677)	0	0	0
2018/04/25	R208	03/05/2018	7.79	Call	Bond Future	1,108.1600	1.1082	1,006.6600	1.0067	(9.159)	0	0	0
2018/04/25	R208	02/08/2018	7.14	Call	Bond Future	214.4800	0.2145	168.6200	0.1686	(21.382)	0	0	0
2018/04/25	R208	02/08/2018	7.12	Call	Bond Future	198.4400	0.1984	154.7100	0.1547	(22.037)	0	0	0
2018/04/25	R208	02/08/2018			Bond Future	7.3579	100.9278	7.4023	100.8238	0.603	0.0000	0.0000	24,189
2018/04/25	R208	02/08/2018	7.12	Put	Bond Future	758.7700	0.7588	819.0800	0.8191	7.948	0	0	0
2018/04/25	R208	02/08/2018	7.14	Put	Bond Future	727.5600	0.7276	785.7400	0.7857	7.997	0	0	0
2018/04/25	R208	02/08/2018	7.13	Call	Bond Future	206.2700	0.2063	161.4800	0.1615	(21.714)	0	0	0
2018/04/25	R208	02/08/2018	7.13	Put	Bond Future	742.9700	0.7430	802.2200	0.8022	7.975	0	0	0
2018/04/25	R208	01/11/2018	7.11	Put	Bond Future	861.0200	0.8610	937.0000	0.9370	8.824	0	0	0
2018/04/25	R208	01/11/2018			Bond Future	7.3582	99.3610	7.4073	99.2558	0.666	0.0000	0.0000	0
2018/04/25	R208	01/11/2018	7.11	Call	Bond Future	326.5300	0.3265	297.3700	0.2974	(8.930)	0	0	0
2018/04/25	R208	01/11/2018	7.12	Call	Bond Future	335.4300	0.3354	305.4200	0.3054	(8.947)	0	0	0
2018/04/25	R208	01/11/2018	7.10	Put	Bond Future	874.1200	0.8741	950.6900	0.9507	8.760	0	0	0
2018/04/25	R208	01/11/2018	7.12	Put	Bond Future	848.3200	0.8483	923.4500	0.9234	8.856	0	0	0
2018/04/25	R208	01/11/2018	7.10	Call	Bond Future	318.0200	0.3180	289.4500	0.2895	(8.984)	0	0	0
2018/04/25	R208	07/02/2019	7.07	Call	Bond Future	440.0900	0.4401	388.4900	0.3885	(11.725)	0	0	0
2018/04/25	R208	07/02/2019	7.08	Put	Bond Future	972.5200	0.9725	1,027.4400	1.0274	5.647	0	0	0
2018/04/25	R208	07/02/2019	7.06	Put	Bond Future	994.1500	0.9942	1,050.5000	1.0505	5.668	0	0	0
2018/04/25	R208	07/02/2019			Bond Future	7.3512	101.3266	7.4068	101.2195	0.757	0.0000	0.0000	0
2018/04/25	R208	07/02/2019	7.07	Put	Bond Future	983.2900	0.9833	1,038.7500	1.0388	5.640	0	0	0
2018/04/25	R208	07/02/2019	7.08	Call	Bond Future	448.7000	0.4487	396.5600	0.3966	(11.620)	0	0	0
2018/04/25	R208	07/02/2019	7.06	Call	Bond Future	431.5600	0.4316	380.8500	0.3809	(11.750)	0	0	0
2018/04/25	R209	03/05/2018	9.85	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/25	R209	03/05/2018	10.00	Call	Bond Future	6,915.2000	6.9152	6,525.4700	6.5255	(5.636)	0	0	0
2018/04/25	R209	03/05/2018	10.73	Call	Bond Future	11,277.1200	11.2771	10,887.3900	10.8874	(3.456)	0	0	0
2018/04/25	R209	03/05/2018	9.75	Call	Bond Future	5,319.2700	5.3193	4,929.5200	4.9295	(7.327)	0	0	435
2018/04/25	R209	03/05/2018	9.77	Call	Bond Future	5,448.9400	5.4489	5,059.1900	5.0592	(7.153)	0	0	0
2018/04/25	R209	03/05/2018	9.30	Call	Bond Future	2,342.6900	2.3427	1,963.6500	1.9637	(16.180)	0	0	0
2018/04/25	R209	03/05/2018			Bond Future	8.9740	76.5922	9.0281	76.2025	0.603	0.0000	0.0000	97,231
2018/04/25	R209	03/05/2018	9.85	Call	Bond Future	5,964.1400	5.9641	5,574.4000	5.5744	(6.535)	0	0	0
2018/04/25	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/25	R209	03/05/2018	10.22	Call	Bond Future	8,275.4200	8.2754	7,885.6900	7.8857	(4.709)	0	0	0
2018/04/25	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/25	R209	03/05/2018	9.75	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2018/04/25	R209	03/05/2018	9.86	Call	Bond Future	6,028.1400	6.0281	5,638.4100	5.6384	(6.465)	0	0	0
2018/04/25	R209	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,067
2018/04/25	R209	03/05/2018	9.47	Put	Bond Future	5.7800	0.0058	6.6400	0.0066	14.879	0	0	250
2018/04/25	R209	03/05/2018	9.77	Put	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	250
2018/04/25	R209	03/05/2018	9.30	Put	Bond Future	38.2500	0.0383	48.9400	0.0489	27.948	0	0	0
2018/04/25	R209	03/05/2018	8.95	Put	Bond Future	653.4400	0.6534	845.3000	0.8453	29.362	0	0	0
2018/04/25	R209	03/05/2018	9.86	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	R209	03/05/2018	9.84	Call	Bond Future	5,900.0400	5.9000	5,510.3100	5.5103	(6.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R209	03/05/2018	9.84	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/04/25	R209	03/05/2018	9.19	Put	Bond Future	109.5700	0.1096	144.8000	0.1448	32.153	0	0	0
2018/04/25	R209	03/05/2018	9.19	Call	Bond Future	1,648.1400	1.6481	1,293.6400	1.2936	(21.509)	0	0	250
2018/04/25	R209	03/05/2018	9.47	Call	Bond Future	3,471.1300	3.4711	3,082.2600	3.0823	(11.203)	0	0	0
2018/04/25	R209	03/05/2018	8.95	Call	Bond Future	479.8600	0.4799	281.9900	0.2820	(41.235)	0	0	0
2018/04/25	R209	02/08/2018	9.66	Call	Bond Future	5,053.5400	5.0535	4,708.6400	4.7086	(6.825)	0	0	435
2018/04/25	R209	02/08/2018	8.49	Call	Bond Future	591.6800	0.5917	483.6800	0.4837	(18.253)	0	0	500
2018/04/25	R209	02/08/2018	8.46	Put	Bond Future	4,692.4900	4.6925	4,988.1600	4.9882	6.301	0	0	0
2018/04/25	R209	02/08/2018	8.96	Put	Bond Future	2,256.9000	2.2569	2,427.6600	2.4277	7.566	0	0	0
2018/04/25	R209	02/08/2018	10.38	Call	Bond Future	9,010.9500	9.0110	8,638.1700	8.6382	(4.137)	0	0	0
2018/04/25	R209	02/08/2018	9.21	Call	Bond Future	2,842.2900	2.8423	2,560.4600	2.5605	(9.916)	0	0	0
2018/04/25	R209	02/08/2018	10.39	Put	Bond Future	109.1200	0.1091	133.1000	0.1331	21.976	0	0	0
2018/04/25	R209	02/08/2018			Bond Future	9.0178	77.9676	9.0735	77.5702	0.618	0.0000	0.0000	76,929
2018/04/25	R209	02/08/2018	9.43	Call	Bond Future	3,871.4400	3.8714	3,553.7400	3.5537	(8.206)	0	0	0
2018/04/25	R209	02/08/2018	9.43	Put	Bond Future	1,002.4100	1.0024	1,082.0400	1.0820	7.944	0	0	5,000
2018/04/25	R209	02/08/2018	10.84	Call	Bond Future	11,580.2700	11.5803	11,190.5300	11.1905	(3.366)	0	0	0
2018/04/25	R209	02/08/2018	10.84	Put	Bond Future	27.4400	0.0274	35.0300	0.0350	27.660	0	0	435
2018/04/25	R209	02/08/2018	10.21	Call	Bond Future	8,055.3900	8.0554	7,693.8600	7.6939	(4.488)	0	0	0
2018/04/25	R209	02/08/2018	10.21	Put	Bond Future	179.6500	0.1796	215.4500	0.2155	19.928	0	0	435
2018/04/25	R209	02/08/2018	8.49	Put	Bond Future	4,511.9300	4.5119	4,801.2600	4.8013	6.413	0	0	0
2018/04/25	R209	02/08/2018	8.96	Call	Bond Future	1,841.4300	1.8414	1,614.8600	1.6149	(12.304)	0	0	5,000
2018/04/25	R209	02/08/2018	9.21	Put	Bond Future	1,484.3000	1.4843	1,599.8000	1.5998	7.781	0	0	500
2018/04/25	R209	02/08/2018	8.83	Call	Bond Future	1,407.2800	1.4073	1,216.9500	1.2169	(13.525)	0	0	0
2018/04/25	R209	02/08/2018	8.83	Put	Bond Future	2,769.4100	2.7694	2,976.4100	2.9764	7.475	0	0	500
2018/04/25	R209	02/08/2018	9.66	Put	Bond Future	652.6600	0.6527	705.0900	0.7051	8.033	0	0	0
2018/04/25	R209	02/08/2018	8.46	Call	Bond Future	540.6600	0.5407	439.0000	0.4390	(18.803)	0	0	5,000
2018/04/25	R209	02/08/2018	10.38	Put	Bond Future	112.2700	0.1123	136.8200	0.1368	21.867	0	0	0
2018/04/25	R209	02/08/2018	10.39	Call	Bond Future	9,067.2500	9.0673	8,693.9000	8.6939	(4.118)	0	0	0
2018/04/25	R209	02/08/2018	10.40	Call	Bond Future	9,123.5400	9.1235	8,749.6400	8.7496	(4.098)	0	0	0
2018/04/25	R209	02/08/2018	10.40	Put	Bond Future	106.0400	0.1060	129.4700	0.1295	22.095	0	0	0
2018/04/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R209	01/11/2018	9.34	Put	Bond Future	2,140.9700	2.1410	2,230.6700	2.2307	4.190	0	0	0
2018/04/25	R209	01/11/2018	1,016.00	Call	Bond Future	75,347.6900	75.3477	74,943.7800	74.9438	(0.536)	0	0	0
2018/04/25	R209	01/11/2018	9.97	Call	Bond Future	7,015.9600	7.0160	6,693.7400	6.6937	(4.593)	0	0	0
2018/04/25	R209	01/11/2018			Bond Future	9.0616	76.2356	9.1188	75.8316	0.631	0.0000	0.0000	0
2018/04/25	R209	01/11/2018	1,016.01	Call	Bond Future	75,347.6900	75.3477	74,943.7800	74.9438	(0.536)	0	0	0
2018/04/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R209	01/11/2018	1,015.99	Call	Bond Future	75,347.6800	75.3477	74,943.7700	74.9438	(0.536)	0	0	0
2018/04/25	R209	01/11/2018	9.34	Call	Bond Future	4,077.5300	4.0775	3,763.3200	3.7633	(7.706)	0	0	0
2018/04/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R209	01/11/2018	9.97	Put	Bond Future	957.2800	0.9573	1,038.9700	1.0390	8.534	0	0	0
2018/04/25	R209	01/11/2018	10.57	Call	Bond Future	10,029.0700	10.0291	9,682.9700	9.6830	(3.451)	0	0	0
2018/04/25	R209	01/11/2018	10.57	Put	Bond Future	355.1600	0.3552	412.9700	0.4130	16.277	0	0	0
2018/04/25	R209	01/11/2018	9.94	Call	Bond Future	6,872.0700	6.8721	6,544.4500	6.5445	(4.767)	0	0	0
2018/04/25	R209	01/11/2018	9.94	Put	Bond Future	1,001.8600	1.0019	1,078.1500	1.0781	7.615	0	0	0
2018/04/25	R209	07/02/2019	8.97	Put	Bond Future	4,299.2600	4.2993	4,439.4300	4.4394	3.260	0	0	0
2018/04/25	R209	07/02/2019			Bond Future	9.1089	77.7436	9.1678	77.3318	0.647	0.0000	0.0000	0
2018/04/25	R209	07/02/2019	8.96	Call	Bond Future	3,281.1500	3.2812	3,011.4000	3.0114	(8.221)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R209	07/02/2019	8.96	Put	Bond Future	4,336.2100	4.3362	4,478.2400	4.4782	3.275	0	0	0
2018/04/25	R209	07/02/2019	8.97	Call	Bond Future	3,315.7200	3.3157	3,044.1100	3.0441	(8.192)	0	0	0
2018/04/25	R209	07/02/2019	8.95	Call	Bond Future	3,246.4700	3.2465	2,978.5900	2.9786	(8.251)	0	0	0
2018/04/25	R209	07/02/2019	8.95	Put	Bond Future	4,373.1500	4.3731	4,517.0500	4.5170	3.291	0	0	0
2018/04/25	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R210	03/05/2018	191.44	Put	Bond Future	4,138.3900	4.1384	4,121.6800	4.1217	(0.404)	0	0	0
2018/04/25	R210	03/05/2018			Bond Future	187.3016	187.3016	187.3183	187.3183	0.009	0.0000	0.0000	1,460
2018/04/25	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R210	03/05/2018	191.46	Put	Bond Future	4,158.3900	4.1584	4,141.6800	4.1417	(0.402)	0	0	0
2018/04/25	R210	03/05/2018	191.45	Put	Bond Future	4,148.3900	4.1484	4,131.6800	4.1317	(0.403)	0	0	0
2018/04/25	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R210	02/08/2018			Bond Future	190.7231	190.7231	190.7390	190.7390	0.008	0.0000	0.0000	979
2018/04/25	R210	01/11/2018			Bond Future	191.7245	191.7245	191.7401	191.7401	0.008	0.0000	0.0000	0
2018/04/25	R210	07/02/2019			Bond Future	195.5849	195.5849	195.6026	195.6026	0.009	0.0000	0.0000	0
2018/04/25	R212	03/05/2018	154.30	Call	Bond Future	541.6600	0.5417	496.9500	0.4970	(8.254)	0	0	0
2018/04/25	R212	03/05/2018			Bond Future	154.8417	154.8417	154.7969	154.7969	(0.029)	0.0000	0.0000	3,818
2018/04/25	R212	03/05/2018	154.28	Call	Bond Future	561.6600	0.5617	516.9500	0.5170	(7.960)	0	0	0
2018/04/25	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R212	03/05/2018	154.29	Call	Bond Future	551.6600	0.5517	506.9500	0.5070	(8.105)	0	0	0
2018/04/25	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/25	R212	02/08/2018			Bond Future	155.5682	155.5682	155.5217	155.5217	(0.030)	0.0000	0.0000	3,975
2018/04/25	R212	01/11/2018			Bond Future	158.4245	158.4245	158.3767	158.3767	(0.030)	0.0000	0.0000	0
2018/04/25	R212	07/02/2019			Bond Future	159.4605	159.4605	159.4132	159.4132	(0.030)	0.0000	0.0000	0
2018/04/25	R213	03/05/2018	9.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/04/25	R213	03/05/2018	9.56	Call	Bond Future	5,716.0000	5.7160	5,271.5800	5.2716	(7.775)	0	0	0
2018/04/25	R213	03/05/2018			Bond Future	8.6989	88.3249	8.7631	87.8804	0.738	0.0000	0.0000	27,463
2018/04/25	R213	03/05/2018	9.57	Call	Bond Future	5,779.3200	5.7793	5,334.9100	5.3349	(7.690)	0	0	0
2018/04/25	R213	03/05/2018	9.56	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/04/25	R213	03/05/2018	9.58	Call	Bond Future	5,842.5700	5.8426	5,398.1500	5.3982	(7.607)	0	0	0
2018/04/25	R213	03/05/2018	9.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/04/25	R213	02/08/2018	9.06	Call	Bond Future	3,227.0900	3.2271	2,902.1800	2.9022	(10.068)	0	0	0
2018/04/25	R213	02/08/2018	9.05	Put	Bond Future	1,101.9300	1.1019	1,232.1500	1.2322	11.817	0	0	0
2018/04/25	R213	02/08/2018			Bond Future	8.7416	89.9108	8.8080	89.4577	0.759	0.0000	0.0000	22,284
2018/04/25	R213	02/08/2018	9.07	Call	Bond Future	3,273.3300	3.2733	2,946.3700	2.9464	(9.989)	0	0	0
2018/04/25	R213	02/08/2018	9.07	Put	Bond Future	1,061.6400	1.0616	1,187.7500	1.1878	11.879	0	0	0
2018/04/25	R213	02/08/2018	9.06	Put	Bond Future	1,081.6200	1.0816	1,209.7800	1.2098	11.849	0	0	0
2018/04/25	R213	02/08/2018	9.05	Call	Bond Future	3,181.1100	3.1811	2,858.2600	2.8583	(10.149)	0	0	0
2018/04/25	R213	01/11/2018	8.65	Call	Bond Future	2,229.7300	2.2297	2,015.9700	2.0160	(9.587)	0	0	0
2018/04/25	R213	01/11/2018	8.64	Put	Bond Future	3,194.9500	3.1950	3,444.4700	3.4445	7.810	0	0	0
2018/04/25	R213	01/11/2018			Bond Future	8.7866	87.9969	8.8550	87.5364	0.779	0.0000	0.0000	0
2018/04/25	R213	01/11/2018	8.66	Call	Bond Future	2,262.6000	2.2626	2,046.1700	2.0462	(9.566)	0	0	0
2018/04/25	R213	01/11/2018	8.66	Put	Bond Future	3,123.3700	3.1234	3,367.5400	3.3675	7.818	0	0	0
2018/04/25	R213	01/11/2018	8.65	Put	Bond Future	3,159.0000	3.1590	3,405.8400	3.4058	7.814	0	0	0
2018/04/25	R213	01/11/2018	8.64	Call	Bond Future	2,197.1100	2.1971	1,986.0300	1.9860	(9.607)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R213	07/02/2019	8.68	Call	Bond Future	2,971.3300	2.9713	2,715.0200	2.7150	(8.626)	0	0	0
2018/04/25	R213	07/02/2019			Bond Future	8.8363	89.7378	8.9072	89.2682	0.802	0.0000	0.0000	0
2018/04/25	R213	07/02/2019	8.68	Put	Bond Future	4,018.9600	4.0190	4,232.2500	4.2323	5.307	0	0	0
2018/04/25	R213	07/02/2019	8.69	Call	Bond Future	3,003.5400	3.0035	2,745.7100	2.7457	(8.584)	0	0	0
2018/04/25	R213	07/02/2019	8.70	Put	Bond Future	3,948.5800	3.9486	4,159.1600	4.1592	5.333	0	0	0
2018/04/25	R213	07/02/2019	8.69	Put	Bond Future	3,983.6500	3.9837	4,195.4200	4.1954	5.316	0	0	0
2018/04/25	R213	07/02/2019	8.70	Call	Bond Future	3,035.9200	3.0359	2,776.9000	2.7769	(8.532)	0	0	0
2018/04/25	R214	03/05/2018	9.99	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/25	R214	03/05/2018			Bond Future	9.0939	76.4292	9.1380	76.0931	0.485	0.0000	0.0000	26,821
2018/04/25	R214	03/05/2018	9.98	Call	Bond Future	6,318.0100	6.3180	5,981.9100	5.9819	(5.320)	0	0	0
2018/04/25	R214	03/05/2018	9.98	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/25	R214	03/05/2018	9.99	Call	Bond Future	6,384.3600	6.3844	6,048.2600	6.0483	(5.264)	0	0	0
2018/04/25	R214	03/05/2018	9.97	Call	Bond Future	6,251.5500	6.2515	5,915.4400	5.9154	(5.376)	0	0	0
2018/04/25	R214	03/05/2018	9.97	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/25	R214	02/08/2018	8.96	Call	Bond Future	1,575.9300	1.5759	1,388.3900	1.3884	(11.900)	0	0	0
2018/04/25	R214	02/08/2018			Bond Future	9.1369	77.8016	9.1823	77.4589	0.497	0.0000	0.0000	24,410
2018/04/25	R214	02/08/2018	8.94	Call	Bond Future	1,509.7400	1.5097	1,327.4500	1.3275	(12.074)	0	0	0
2018/04/25	R214	02/08/2018	8.94	Put	Bond Future	3,025.7800	3.0258	3,186.2000	3.1862	5.302	0	0	0
2018/04/25	R214	02/08/2018	8.96	Put	Bond Future	2,935.7600	2.9358	3,090.9300	3.0909	5.286	0	0	0
2018/04/25	R214	02/08/2018	8.95	Call	Bond Future	1,542.6400	1.5426	1,357.7200	1.3577	(11.987)	0	0	0
2018/04/25	R214	02/08/2018	8.95	Put	Bond Future	2,980.5100	2.9805	3,138.3000	3.1383	5.294	0	0	0
2018/04/25	R214	01/11/2018	8.99	Put	Bond Future	3,896.9200	3.8969	4,057.9900	4.0580	4.133	0	0	0
2018/04/25	R214	01/11/2018	8.98	Call	Bond Future	2,402.6300	2.4026	2,216.7900	2.2168	(7.735)	0	0	0
2018/04/25	R214	01/11/2018			Bond Future	9.1814	75.9211	9.2279	75.5728	0.507	0.0000	0.0000	0
2018/04/25	R214	01/11/2018	8.99	Call	Bond Future	2,436.7600	2.4368	2,249.4700	2.2495	(7.686)	0	0	0
2018/04/25	R214	01/11/2018	8.98	Put	Bond Future	3,940.3000	3.9403	4,102.8200	4.1028	4.125	0	0	0
2018/04/25	R214	01/11/2018	9.00	Call	Bond Future	2,471.1600	2.4712	2,282.1900	2.2822	(7.647)	0	0	0
2018/04/25	R214	01/11/2018	9.00	Put	Bond Future	3,853.9200	3.8539	4,013.3100	4.0133	4.136	0	0	0
2018/04/25	R214	07/02/2019	9.05	Put	Bond Future	4,785.5500	4.7856	4,880.8200	4.8808	1.991	0	0	0
2018/04/25	R214	07/02/2019			Bond Future	9.2304	77.4230	9.2783	77.0680	0.519	0.0000	0.0000	0
2018/04/25	R214	07/02/2019	9.04	Call	Bond Future	3,388.1500	3.3881	3,130.3500	3.1304	(7.609)	0	0	0
2018/04/25	R214	07/02/2019	9.04	Put	Bond Future	4,825.8900	4.8259	4,923.1400	4.9231	2.015	0	0	0
2018/04/25	R214	07/02/2019	9.05	Call	Bond Future	3,424.4100	3.4244	3,164.6300	3.1646	(7.586)	0	0	0
2018/04/25	R214	07/02/2019	9.03	Call	Bond Future	3,352.0600	3.3521	3,095.9700	3.0960	(7.640)	0	0	0
2018/04/25	R214	07/02/2019	9.03	Put	Bond Future	4,866.5200	4.8665	4,965.4800	4.9655	2.033	0	0	0
2018/04/25	R248	03/05/2018	10.06	Call	Bond Future	8,465.2700	8.4653	8,130.5500	8.1305	(3.954)	0	0	0
2018/04/25	R248	03/05/2018	10.05	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/25	R248	03/05/2018			Bond Future	9.1289	97.7569	9.1630	97.4222	0.373	0.0000	0.0000	38,095
2018/04/25	R248	03/05/2018	10.07	Call	Bond Future	8,549.0300	8.5490	8,214.3000	8.2143	(3.915)	0	0	0
2018/04/25	R248	03/05/2018	10.07	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/04/25	R248	03/05/2018	10.06	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/25	R248	03/05/2018	10.05	Call	Bond Future	8,381.3800	8.3814	8,046.6500	8.0466	(3.994)	0	0	0
2018/04/25	R248	02/08/2018	8.98	Call	Bond Future	2,013.7500	2.0138	1,807.3600	1.8074	(10.249)	0	0	0
2018/04/25	R248	02/08/2018	8.97	Put	Bond Future	3,984.0100	3.9840	4,121.1100	4.1211	3.441	0	0	0
2018/04/25	R248	02/08/2018			Bond Future	9.1725	99.5122	9.2076	99.1707	0.383	0.0000	0.0000	98,454
2018/04/25	R248	02/08/2018	8.99	Call	Bond Future	2,055.9700	2.0560	1,847.3800	1.8474	(10.146)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/25	R248	02/08/2018	8.99	Put	Bond Future	3,865.7900	3.8658	3,998.7000	3.9987	3.438	0	0	0
2018/04/25	R248	02/08/2018	8.98	Put	Bond Future	3,924.4600	3.9245	4,059.5700	4.0596	3.443	0	0	0
2018/04/25	R248	02/08/2018	8.97	Call	Bond Future	1,972.2400	1.9722	1,767.8400	1.7678	(10.364)	0	0	0
2018/04/25	R248	01/11/2018	9.03	Call	Bond Future	3,278.1700	3.2782	3,056.3700	3.0564	(6.766)	0	0	0
2018/04/25	R248	01/11/2018			Bond Future	9.2175	96.8860	9.2535	96.5391	0.390	0.0000	0.0000	0
2018/04/25	R248	01/11/2018	9.01	Call	Bond Future	3,186.8400	3.1868	2,970.7400	2.9707	(6.781)	0	0	0
2018/04/25	R248	01/11/2018	9.01	Put	Bond Future	5,230.1000	5.2301	5,360.8800	5.3609	2.501	0	0	0
2018/04/25	R248	01/11/2018	9.03	Put	Bond Future	5,121.2200	5.1212	5,246.3000	5.2463	2.442	0	0	0
2018/04/25	R248	01/11/2018	9.02	Call	Bond Future	3,232.4800	3.2325	3,013.5300	3.0135	(6.773)	0	0	0
2018/04/25	R248	01/11/2018	9.02	Put	Bond Future	5,175.5500	5.1755	5,303.4800	5.3035	2.472	0	0	0
2018/04/25	R248	07/02/2019	9.06	Put	Bond Future	6,337.7400	6.3377	6,451.7600	6.4518	1.799	0	0	0
2018/04/25	R248	07/02/2019			Bond Future	9.2670	98.8026	9.3041	98.4490	0.400	0.0000	0.0000	0
2018/04/25	R248	07/02/2019	9.06	Call	Bond Future	4,320.6300	4.3206	4,081.0300	4.0810	(5.545)	0	0	0
2018/04/25	R248	07/02/2019	9.05	Put	Bond Future	6,391.5900	6.3916	6,506.7600	6.5068	1.802	0	0	0
2018/04/25	R248	07/02/2019	9.07	Call	Bond Future	4,366.2900	4.3663	4,125.5500	4.1256	(5.514)	0	0	0
2018/04/25	R248	07/02/2019	9.07	Put	Bond Future	6,284.2800	6.2843	6,397.1600	6.3972	1.796	0	0	0
2018/04/25	R248	07/02/2019	9.05	Call	Bond Future	4,275.1900	4.2752	4,036.7400	4.0367	(5.578)	0	0	0

Total

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